

Schedule C

Governments Offset Portion and Net Immediate  
Position Interim Haircuts Calculation

	<u>Maturity Category 1/</u>	<u>Governments Offset Portion</u>			<u>Net Immediate Position</u>		
		<u>\$ Amounts</u> (+)	<u>Factors</u>	<u>Haircuts</u> (+)	<u>\$ Amounts</u> (+/-)	<u>Factors</u>	<u>Interim Haircuts</u> (+/-)
A	0-45 days		None				None
B	45-135 days		0.0002				0.0012
C	135 days- 9 months		0.0003				0.0020
D	9-18 months		0.0007				0.0045
E	1.5-3.5 years (1.5-3 years)		0.0022				0.0110
F	3.5-7.5 years (3-5.5 years)		0.0044				0.0220
G	7.5-15 years (5.5-9 years)		0.0050				0.0330
H	15-30 years (9-12 years)		0.0090				0.0450
I	(12-21 years)		0.0155				0.0775
J	(21 years and over)		0.0338				0.1125
MB	mortgage-backed		0.0066				0.0330
AR	adjustable rate mortgage-backed		0.0022				0.0110

Total Governments Offset Portion Haircut \$ \_\_\_\_\_

Column Number	7	9	10#	8	11	12##
	(Note 1)		(7x9)	(Note 1)		(8x11)

# Carry to Schedule A, line 2a

## Carry forward to Schedule D (or Schedule E, if no forwards, futures, or options).

Note 1: From Schedule B.

1/ The categories are designated in Sec. 402.2(f)(1). A category contains all securities with maturities greater than or equal to the lower of the designated maturities, but less than the higher. Maturity designations in parentheses refer to maturities of zero-coupon instruments to be placed in the category. In categories A, B, C, and D, zero-coupon instruments are to be treated in the same manner as all other instruments. A half year (.5) is always considered to be 6 months.